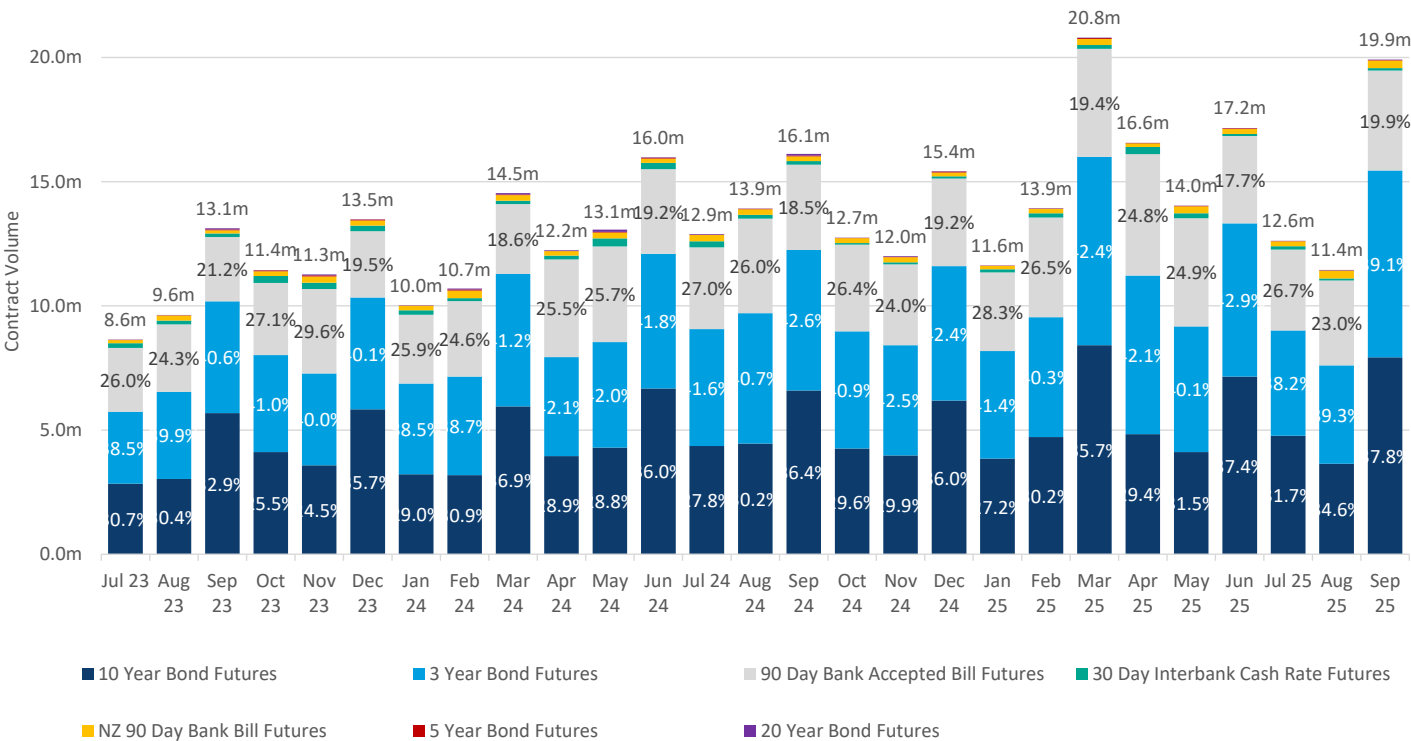


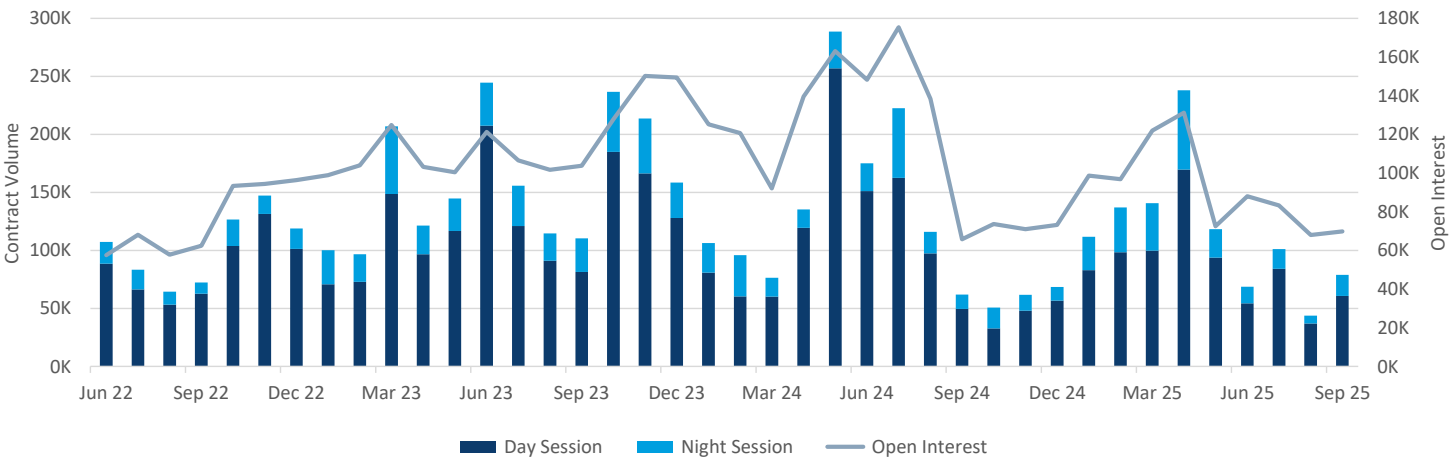
ASX Interest Rate Derivatives - Volume by Contract
September 2025

ASX 24 Rates Futures Volumes, 2023-2025



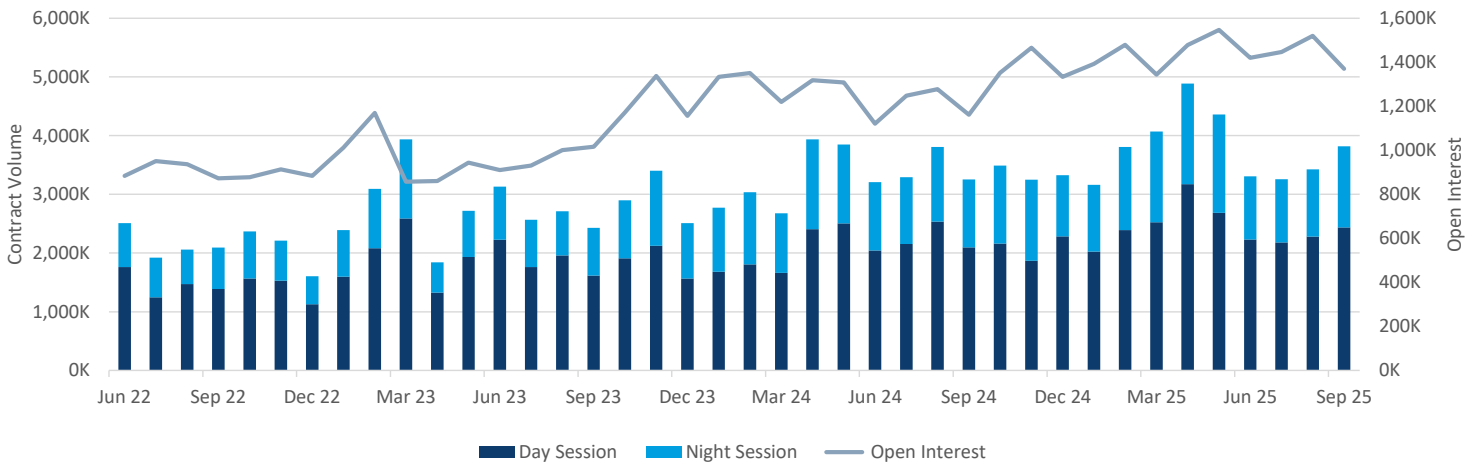
ASX Interest Rate Derivatives - Volume by Session
September 2025

30 Day Interbank Cash Rate Futures

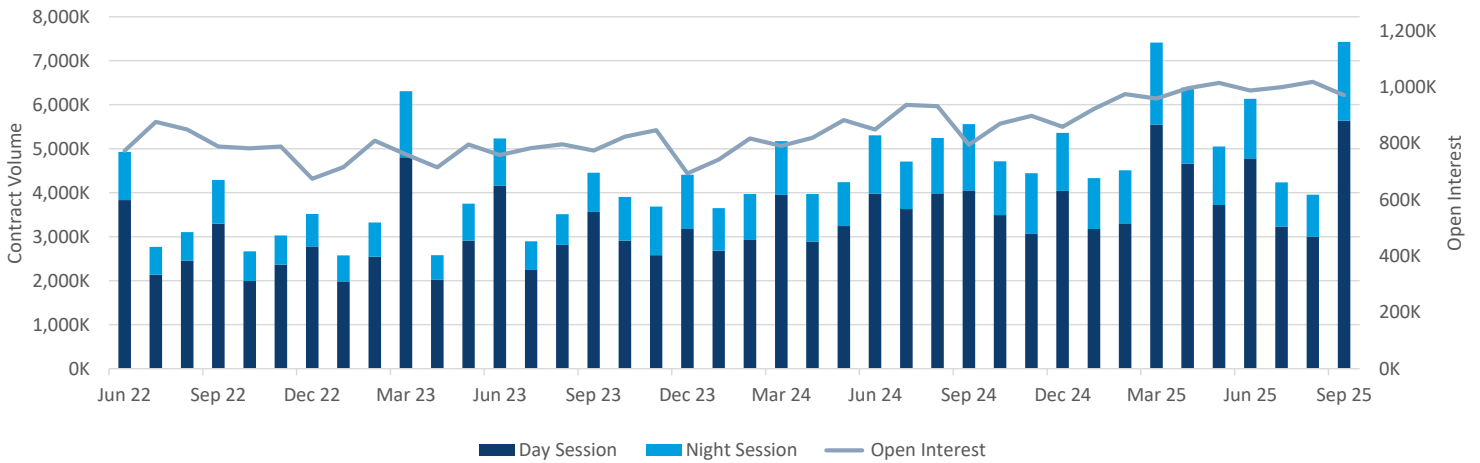


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

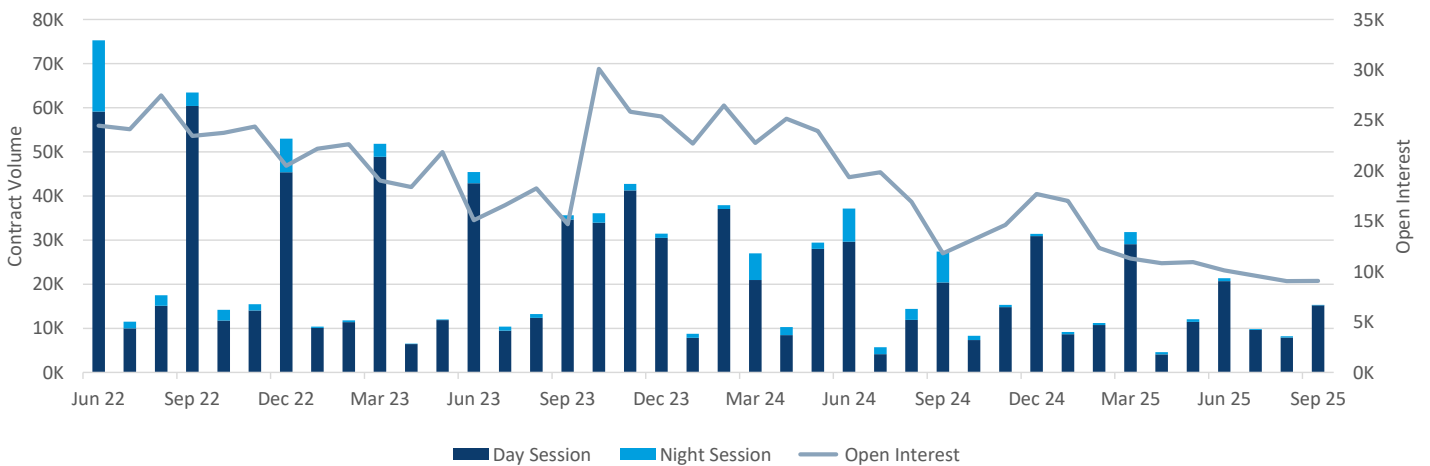
90 Day Bank Accepted Bill Futures



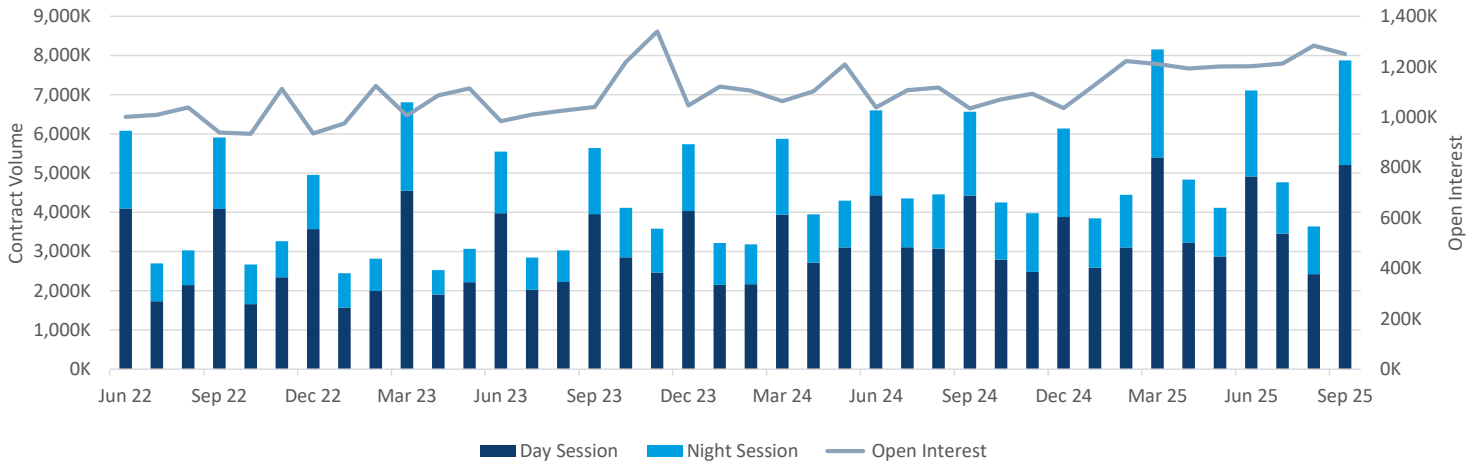
3 Year Treasury Bond Futures



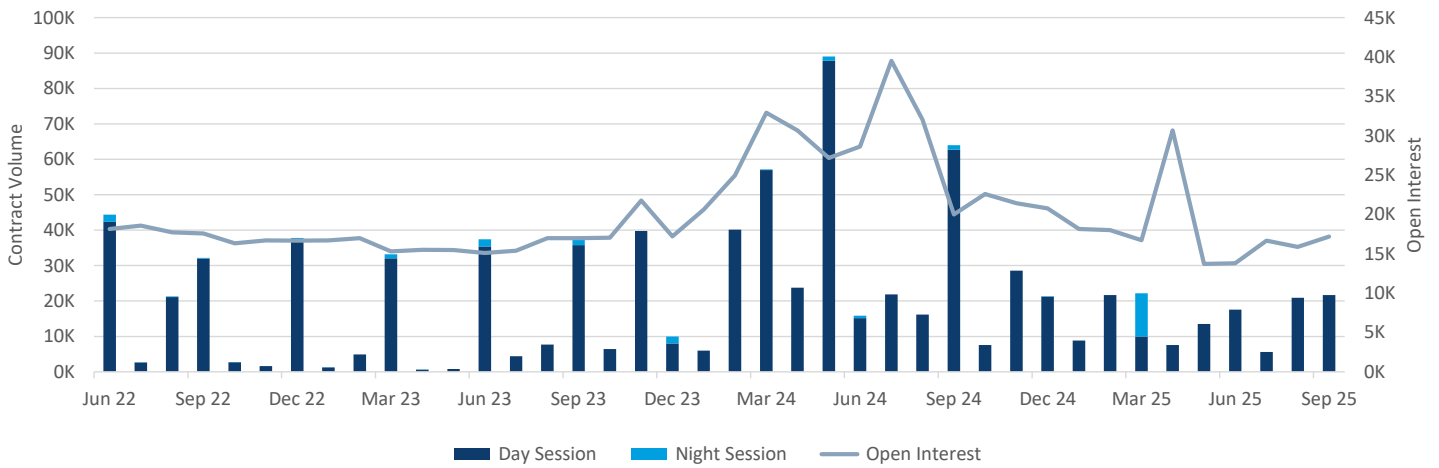
5 Year Treasury Bond Futures



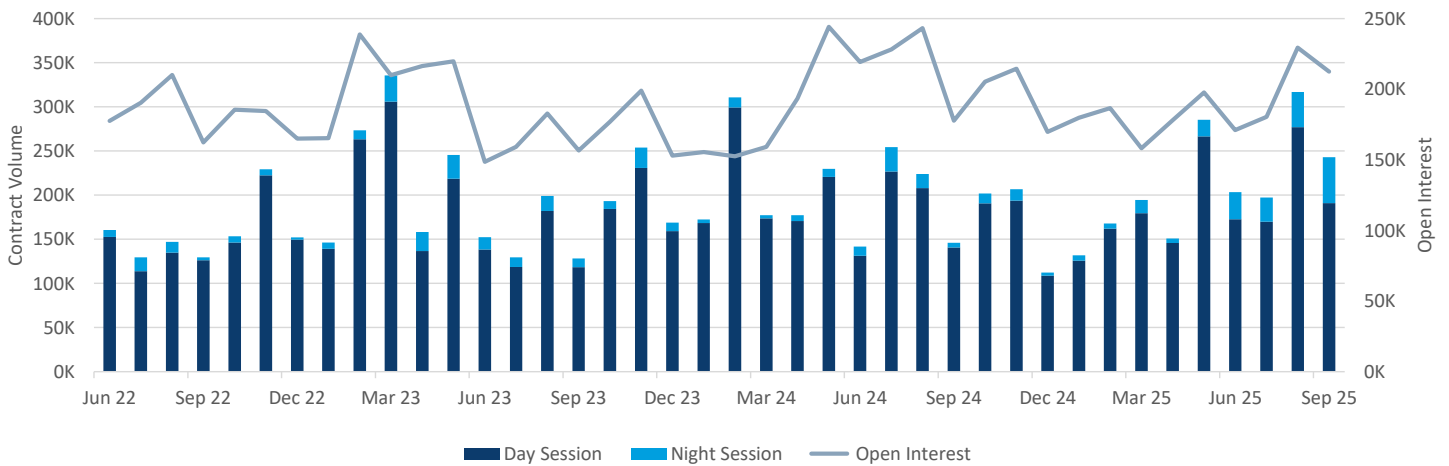
10 Year Treasury Bond Futures



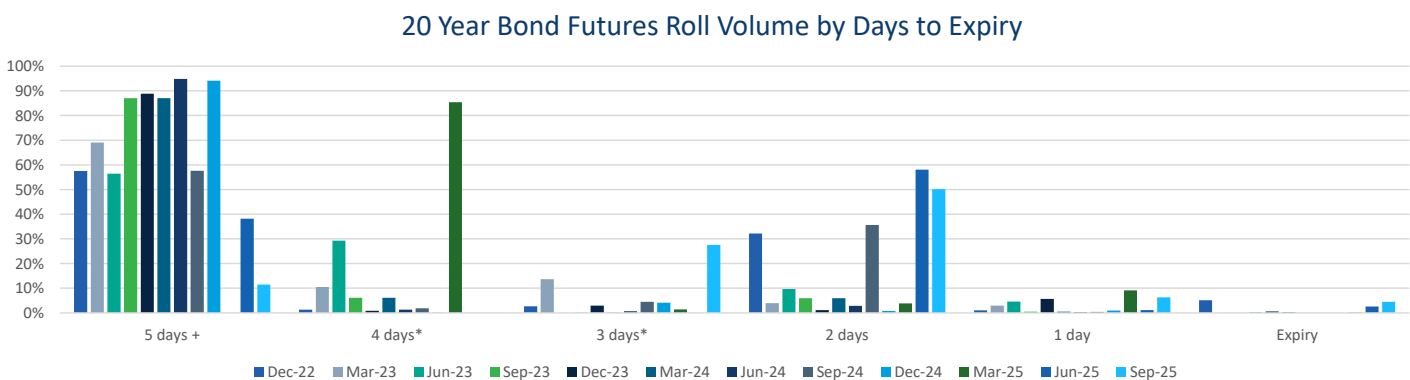
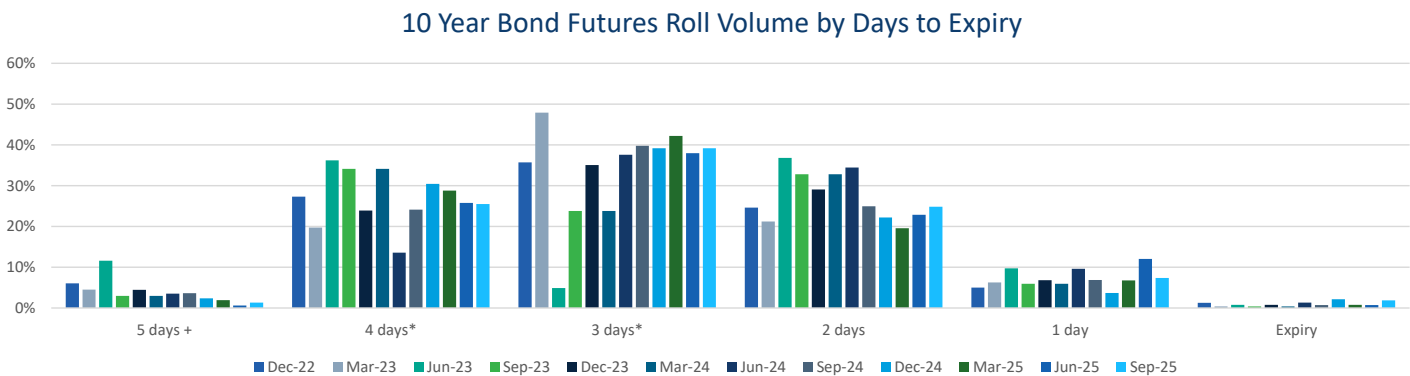
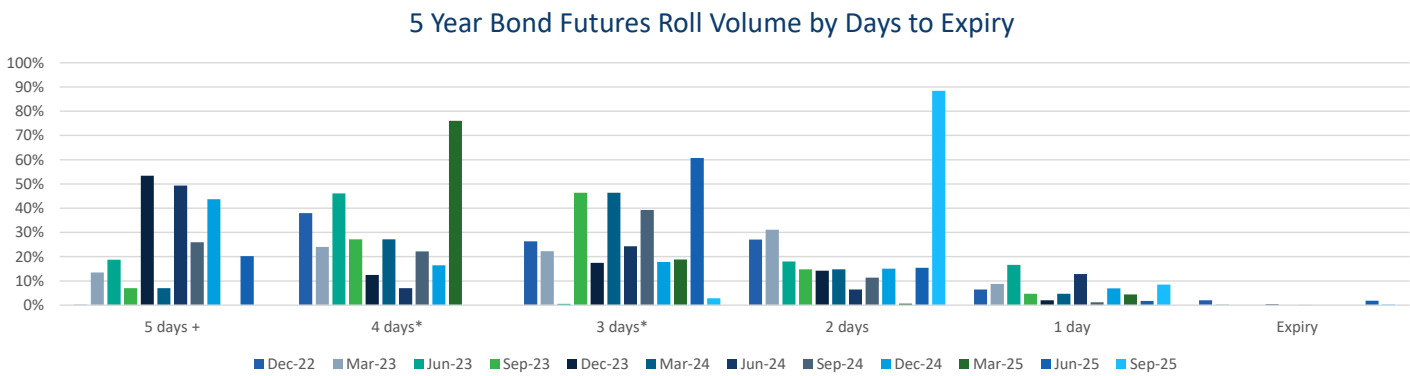
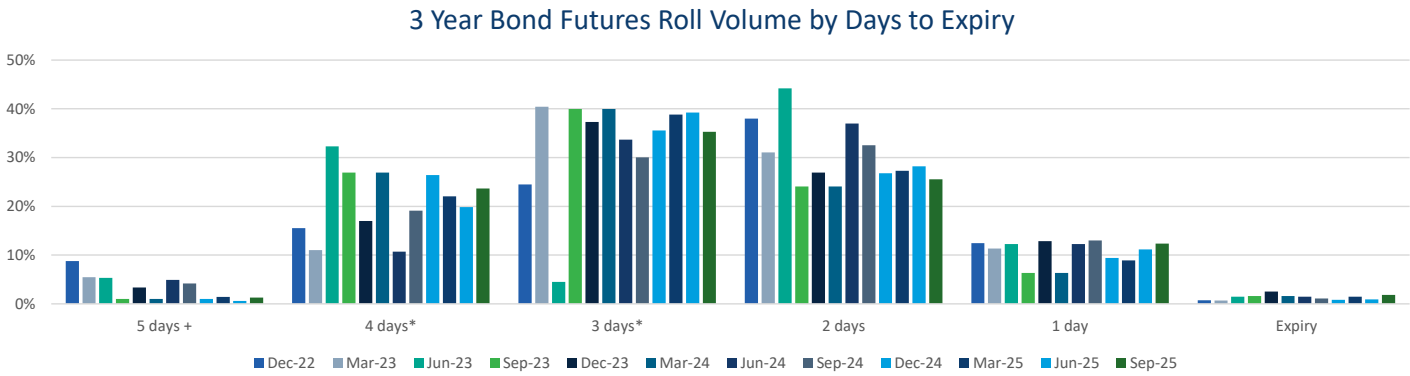
20 Year Treasury Bond Futures



NZ 90 Day Bank Bill Futures



ASX Interest Rate Derivatives - Pace of the Roll
September 2025



*Note that both the 4-day mark for June 2024 and the 3-day mark for June 2023 were public holidays (i.e. Monarch's Birthday).

ASX Interest Rate Derivatives - Average Daily Volume (ADV) and Open Interest (OI)

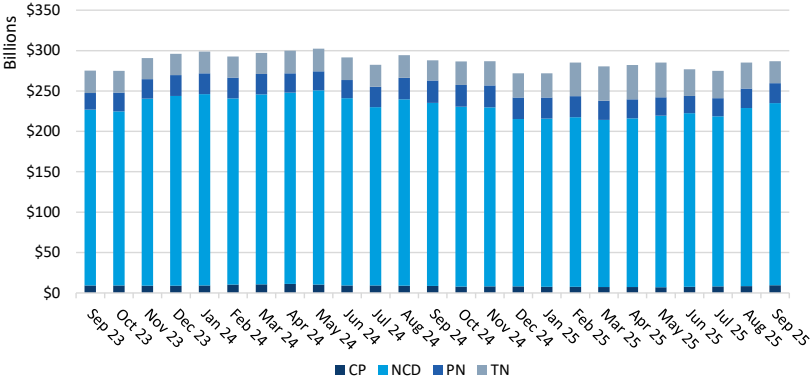
September 2025

Futures Contract	ADV				Open Interest			
	Q3 2023	Q3 2024	Q3 2025	YoY %	Sep 2023	Sep 2024	Sep 2025	YoY %
30 Day Interbank	7,547	8,247	4,668	-43.40%	103,715	65,734	69,782	6.16%
90 Day Bank Bill	120,997	159,580	162,277	1.69%	1,016,297	1,161,447	1,370,906	18.03%
3 Year Treasury Bond	167,780	236,488	238,092	0.68%	774,489	795,157	970,932	22.11%
5 Year Treasury Bond	946	777	528	-32.11%	14,688	11,804	9,076	-23.11%
10 Year Treasury Bond	177,855	233,443	247,601	6.06%	1,040,223	1,035,146	1,250,851	20.84%
20 Year Treasury Bond	771	1,558	732	-53.03%	16,969	19,985	17,183	-14.02%
NZ 90 Day Bank Bill	7,029	10,188	12,378	21.50%	156,589	177,660	212,532	19.63%

ASX Austraclear Insights

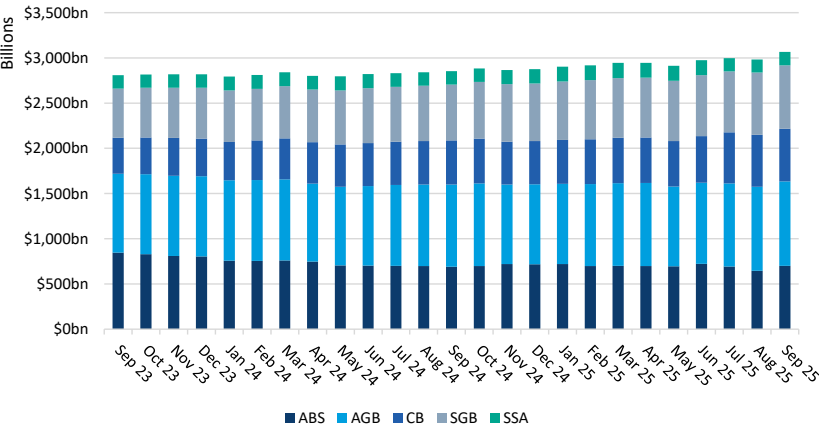
September 2025

Historical Money Market Amount Outstanding
by Instrument Subtype



Acronym	Definition
CP	Commercial Paper
NCD	Negotiable Certificates of Deposit
PN	Promissory Notes
TN	Treasury Notes

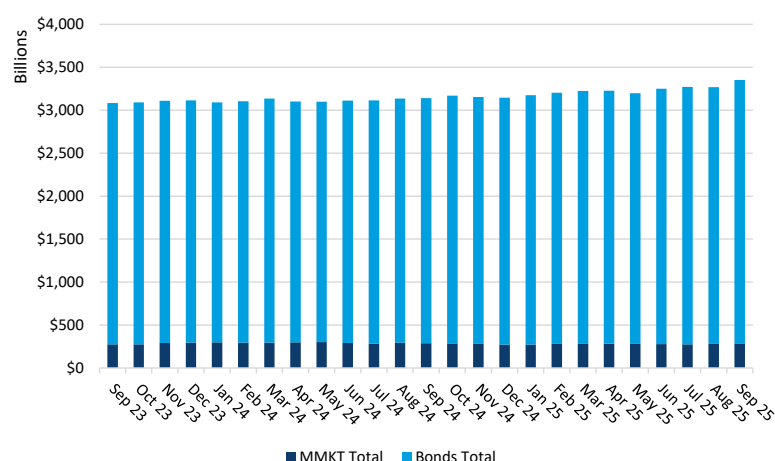
Historical Bonds Amount Outstanding by Instrument Subtype



Acronym	Definition
ABS	Asset-Backed Securities inc. RMBS
AGB	Australian Government Bonds
CB	Corporate Bonds
SGB	Semi-Government Bonds
SSA	Sovereign, Supranational and Agency



Austraclear Money Market vs Bonds Amount Outstanding



Acronym	Definition
DSS	Discount Security Series
FIS	Fixed Income Securities

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